

City of San Diego
Office of the City Treasurer
Investments Division



Portfolio Breakdown & Statistics	As of	8/31/2009
	<i>Liquidity</i>	<i>Core</i>
Portfolio Size	\$697,712,101	\$1,361,112,377
% of total pool	33.89%	66.11%
Portfolio Duration*	0.347	1.792
Index Duration*	0.364	1.933
% of index	95.33%	92.71%
Weighted Average Days to Maturity	127	700
Earned Income Yield	0.715%	3.575%
* Macaulay's Duration for fund 9997 and Effective Duration for fund 9998.		

Note: These figures do not include the effects of trades settling over month-end. After the trades settle, Core duration increases to 1.885, Liquidity duration decreases to .339, and the Core/Liquidity split adjusts to 65.71% Core/34.29% Liquidity.